

ABSTRACT OF THE DISCLOSURE

A system and method for cross trading of financial instruments is provided. The system and method visually displays, on a display, a plurality of unexecuted orders for a given financial instrument. The unexecuted orders include a plurality of buy orders and a plurality of sell orders, and each order includes a price per unit component and a quantity component. The system automatically identifies cross trading opportunities between one or more of the buy orders and one or more of the sell orders, and visually displays, on the display, a graphical representation of the cross trading opportunities. This graphical representation illustrates the quantity available for cross trading at each price across a price per unit range. The system accepts, from a user, a selection of a price within the price per unit range, and accepts, from the user, an execution instruction. The system then executes a cross trade at the price for the quantity associated with the price in the graphical representation, with the one or more buy orders and one or more sell orders associated with the price and quantity in the graphical representation.